

What is claimed is:

1 1. A method for determining netted margin positions,
2 comprising:
3 inputting position information from a plurality of clearers;
4 determining a netted margin position and a cover for an
5 entity, based upon said position information; and
6 outputting the netted margin information and the cover to
7 the plurality of clearers.

1 2. The method for determining netted margin positions
2 according to claim 1, wherein determining the netted margin position is
3 performed using portfolio analysis.

1 3. The method for determining netted margin positions
2 according to claim 1, wherein determining the netted margin position is
3 performed by netting-out equivalent but opposite inputted positions.

1 4. The method for determining netted margin positions
2 according to claim 1, further comprising:
3 inputting margin information from a plurality of clearers;
4 and
5 determining a gross margin based upon the inputted margin
6 information.

1 5. The method for determining netted margin positions
2 according to claim 1, further comprising:
3 determining margin charges for the plurality of clearers based
4 upon the inputted position information; and
5 determining a gross margin based upon the margin charges.

1 6. The method for determining netted margin positions
2 according to claim 5, further comprising:
3 securing a capital guarantee for the difference between the
4 gross margin and the determined netted margin.

1 7. The method for determining netted margin positions
2 according to claim 4, wherein determining the cover is performed by
3 calculating the difference between the netted margin positions and the gross
4 margin.

1 8. The method for determining netted margin positions
2 according to claim 1, wherein the entity is a financial institution.

1 9. A method for determining netted margin positions,
2 comprising:

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3 inputting position information from a plurality of clearers;
4 determining a netted margin position and a cover for an
5 entity, based upon said position and margin information; and
6 outputting payment instructions to the entity based upon the
7 netted margin information, and outputting the cover to the plurality of
8 clearers.

1 10. The method for determining netted margin positions
2 according to claim 9, wherein the entity makes payments to the plurality of
3 clearers based upon the payment instructions.

1 11. The method for determining netted margin positions
2 according to claim 9, wherein determining the netted margin position is
3 performed using portfolio analysis.

1 12. The method for determining netted margin positions
2 according to claim 9, wherein determining the netted margin position is
3 performed by netting-out equivalent but opposite inputted positions.

1 13. The method for determining netted margin positions
2 according to claim 9, further comprising:
3 inputting margin information from a plurality of clearers; and
4 determining a gross margin based upon the inputted margin
5 information.

1 14. The method for determining netted margin positions
2 according to claim 13, further comprising:

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1 securing a capital guarantee for the difference between the
2 gross margin and the determined netted margin.

1 15. The method for determining netted margin positions
2 according to claim 9, further comprising:
3 determining margin charges for the plurality of clearers
4 based upon the inputted position information; and
5 determining a gross margin based upon the margin charges.

1 16. The method for determining netted margin positions
2 according to claim 13, wherein determining the cover is performed by
3 calculating the difference between the netted margin positions and the gross
4 margin.

1 17. The method for determining netted margin positions
2 according to claim 9, wherein the entity is a financial institution.

1 18. A method for determining netted margin positions,
2 comprising:
3 inputting position information from a plurality of clearers;
4 determining a netted margin position and a cover for an
5 entity, based upon said position and margin information; and
6 outputting a rebate to the entity based upon the netted margin
7 information, and outputting the cover to the plurality of clearers.

1 19. The method for determining netted margin positions
2 according to claim 18, further comprising:
3 inputting a plurality of rebates from the plurality of clearers.

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1 20. The method for determining netted margin positions
2 according to claim 18, wherein determining the netted margin position is
3 performed using portfolio analysis.

1 21. The method for determining netted margin positions
2 according to claim 18, wherein determining the netted margin position is
3 performed by netting-out equivalent but opposite inputted positions.

1 22. The method for determining netted margin positions
2 according to claim 18, further comprising:
3 inputting margin information from a plurality of clearers; and
4 determining a gross margin based upon the inputted margin
5 information.

1 23. The method for determining netted margin positions
2 according to claim 18, further comprising:
3 securing a capital guarantee for the difference between the
4 gross margin and the determined netted margin.

1 24. The method for determining netted margin positions
2 according to claim 18, further comprising:
3 determining margin charges for the plurality of clearers
4 based upon the inputted position information; and
5 determining a gross margin based upon the margin charges.

1 25. The method for determining netted margin positions
2 according to claim 22, wherein determining the cover is performed by

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3 inputting margin information from a plurality of clearers; and
4 determining a gross margin based upon the inputted margin
5 information

1 32. The method for determining netted margin positions
2 according to claim 31, further comprising:

3 securing a capital guarantee for the difference between the
4 gross margin and the determined netted margin.

1 33. The method for determining netted margin positions
2 according to claim 27, further comprising:

3 determining margin charges for the plurality of clearers
4 based upon the inputted position information; and
5 determining a gross margin based upon the margin charges.

1 34. The method for determining netted margin positions
2 according to claim 31, wherein determining the cover is performed by
3 calculating the difference between the netted margin positions and the gross
4 margin.

1 35. The method for determining netted margin positions
2 according to claim 27, wherein the entity is a financial institution.

1 36. A method for determining netted margin positions,
2 comprising:

3 inputting position information from a plurality of clearers;
4 determining a netted margin cost for an entity, based upon
5 said position information;

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1 38. The method for determining netted margin positions
2 according to claim 36, wherein the determining a netted margin cost is
3 facilitated by netting-out equivalent but opposite inputted position
4 information.